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Statistical Inference for Hidden Markov Tree Models and Application to Wavelet Trees

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Statistical Inference for Hidden Markov Tree Models and Application to Wavelet Trees

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Abstract: The hidden Markov tree model was introduced by Crouse, Nowak and Baraniuk (1998) for modeling non-independent, non-Gaussian wavelet transform coefficients. In their article, they developed an inductive algorithm, called “upward-downward” algorithm, for likelihood computation. They also introduced Expectation Maximization algorithms for likelihood maximization. These algorithms are subject to the same numerical limitations as the “forward-backward” procedure for hidden Markov chains. In this report, we develop efficient variants of the “upward-downward” and EM algorithms, inspired by Devijver’s “conditional forward-backward” recursion (1985). Thus, the inference algorithms limitations for hidden Markov trees are considerably reduced. Moreover, as the hidden states restoration problem has no known solution for hidden Markov trees, we present the MAP algorithm for this model. The interest of those algorithms is illustrated by an application to signal processing.

Key-words: hidden Markov tree model, maximum likelihood estimation, hidden states restoration, maximum a posteriori algorithm, upward-downward algorithm

Inférence statistique pour les modèles d'arbres de Markov cachés et application au traitement du signal

Résumé : Le modèle d'arbre de Markov caché a été développé par Crouse, Nowak et Baraniuk (1998), pour la modélisation de la loi des coefficients d'une transformée en ondelettes, lorsque ceux-ci sont non gaussiens et non indépendants. Les auteurs proposent un algorithme récursif "haut-bas" pour le calcul de la vraisemblance du paramètre. Cet algorithme est également utilisé comme étape E d'un algorithme EM dédié au calcul de l'estimateur de maximum de vraisemblance. Ces deux algorithmes sont soumis aux mêmes limitations que l'algorithme "avant-arrière" utilisé pour les chaînes de Markov cachées. Dans ce rapport de recherche, nous proposons une variante efficace des algorithmes "haut-bas" et EM, inspirée par l'algorithme "avant-arrière conditionnel" de Devijver (1985). Les limitations des algorithmes d'inférence pour les arbres de Markov cachés sont alors considérablement diminuées. Le problème de restauration des états cachés n'ayant jusqu'alors pas de solution connue, nous proposons également un algorithme du MAP pour ce modèle. L'utilité de ces algorithmes est illustrée par une application en traitement du signal.

Mots-clés : modèle d'arbre de Markov caché, estimation par maximum de vraisemblance, restauration des états cachés, maximum a posteriori, algorithme haut-bas

1 Introduction

The hidden Markov tree model (HMT) was introduced by Crouse, Nowak and Baraniuk (1998). The context of their work was the modeling of statistical dependencies between wavelet coefficients in signal processing, for which variables are organised in a natural tree structure. Applications of such a model are: image segmentation, signal classification, denoising and image document categorization, among other examples (see Hyeokho and Baraniuk, 1999; Diligenti, Frasconi and Gori, 2001). This model shares similarities with hidden Markov chains: both are mixture models, parameterized by a transition matrix and parameters of conditional distributions given hidden states. Both models can be identified through the EM algorithm, involving a forward-backward recursion. And in both cases this recursion involves joint probabilities which tend towards zero exponentially fast as the number of data increases causing underflow problems on computers.

Our first aim is to adapt the forward-backward algorithm of Devijver (1985) to the hidden Markov tree model to answer this numerical limitation. This algorithm called *conditional upward-downward recursion* is based on the computation of conditional probabilities instead of joint probability densities for hidden Markov chains, thus overcoming the computational limitations of the standard algorithm. However the adaptation to hidden Markov trees is not straightforward and the resulting algorithm involves an additional step consisting in computing the hidden states marginal distribution.

Then we present the Maximum A Posteriori algorithm (MAP) for hidden Markov tree models. This algorithm is important for the restoration of hidden states, which can be useful in itself. It is analogous to the Viterbi algorithm for hidden Markov chains. As far as we know, this algorithm is the first proposed solution to the restoration problem for hidden Markov trees. It also makes use of the conditional probabilities and we provide an original proof for this solution, giving an interpretation for the variables involved.

This paper is organized as follows. The hidden Markov tree model is introduced in Section 2. We also present the three problems related to the general hidden Markov models, *i.e.* training, likelihood determination and state estimation. Their practical interest have been pointed out by Rabiner (1989) in his tutorial. A classical solution for the first two problems is summarized in Section 3. A parallel is drawn between the resulting algorithm and the *forward-backward* algorithm for hidden Markov chains. We examine the adaptation of Devijver's algorithm (1985) in Section 4. A solution for the states estimation problem is proposed in Section 5. An illustration based on simulations is provided in Section 6. In this section, the interest of the HMT model in signal processing is briefly discussed. Section 7 contains some concluding remarks. Appendices A, B and C contain the justification for the conditional *upward-downward* formulae. Appendix D proves the optimality of the hidden tree obtained by the restoration step described in Section 5.

2 HMT model

We use the general notation $P()$ to denote either a probability measure or a probability function density, the true nature of $P()$ being obvious from the context. In the same way, when dealing with joint probabilities or pdfs, we use the notation $\mathbf{P}()$. This notation makes any assumption on the discrete or continuous nature of the observed process unnecessary.

Let $\mathbf{W} = (W_1, \dots, W_n)$ refer to the observed data. They are supposed to be also indexable as a tree rooted in W_1 . For convenience's sake, we suppose that each non terminal node has at least to children and that the length of the path joining any terminal node to the root is a constant, called the tree depth and denoted by J_0 . Our work can easily be extended to any type of tree at the cost of tedious notation. These variables are said to define a hidden Markov tree if and only if they fulfil the five assumptions :

- $\forall u \in \{1, \dots, n\}$, W_u arise from a mixture of distributions with density

$$P(W_u = w) = \sum_{i=1}^K P(S_u = i)P_{\theta_i}(w)$$

where S is a discrete variable with K states, denoted $\{1, \dots, K\}$.

- (S_1, \dots, S_n) has the same indexation structure as \mathbf{W} . Thus it can be indexed as a tree rooted in S_1 . For each u in $\{2, \dots, n\}$ we denote the parent of S_u by $S_{\rho(u)}$. If S_u is not a leave, we denote its children by $(S_{c_1}^u, \dots, S_{c_{n_u}}^u)$ where n_u represents the children number for node S_u . We also denote the children's indexes set by $\mathbf{c}(u)$. This notation is illustrated in Figure 1.
- $P(S_u | \{S_{u'} | u' \neq u\}) = P(S_u | S_{\rho(u)}, S_{c_1}^u, \dots, S_{c_{n_u}}^u)$ (Markov tree property),
- $\mathbf{P}(W_1, \dots, W_n | S_1, \dots, S_n) = \prod_{u=1}^n P(W_u | S_1, \dots, S_n)$,
- $\forall u \in \{1, \dots, n\} \quad P(W_u | S_1, \dots, S_n) = P(W_u | S_u)$.

We refer to the last two properties as *conditional independence properties*. It is important at this stage to distinguish between the indexation structure of (W_1, \dots, W_n) or (S_1, \dots, S_n) and the *influence diagram* which involves all variables $(S_1, \dots, S_n, W_1, \dots, W_n)$. The influence diagram is a graphical way for describing conditional independence relations between variables (see Smyth, Heckerman and Jordan, 1996). The influence diagram for HMT model is shown in Figure 2. We chose to represent the independence relations between variables by a directed acyclic graph to match the original parameterization of Crouse, Nowak and Baraniuk (1999). However, it can be seen from Smyth, Heckerman and Jordan (1996) that the model obtained by dropping all the directions on the edges in Figure 2 has the same independance properties as the directed model, as each node has one parent at the most.

Such a model is characterized by the following parameters:

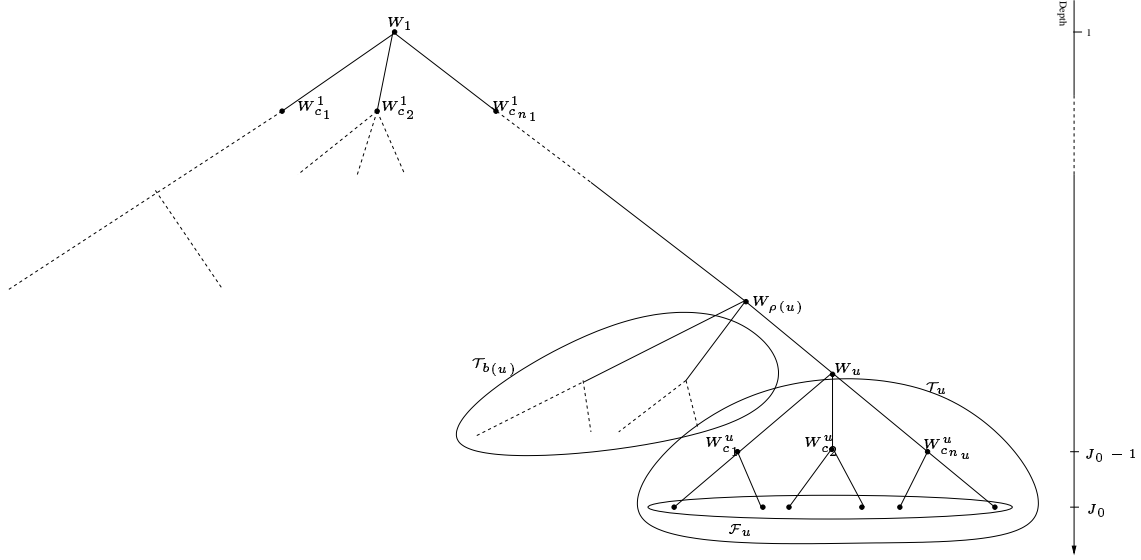


Figure 1: The notations used for indexing binary trees

- The distribution for the root node S_1 $\pi = (\pi_k)_{k \in \{1, \dots, K\}}$ and the transition probabilities $A = (a_{\rho(u), u}^m)_{u \in \{2, \dots, n\}, r \in \{1, \dots, K\}, m \in \{1, \dots, K\}}$, defined by $a_{\rho(u), u}^m = P(S_u = m | S_{\rho(u)} = r)$. In the rest of this paper, we suppose that the transition matrix does not depend on u , which is a realistic assumption in most applications and makes the notation lighter. Thus we have $P(S_u = m | S_{\rho(u)} = r) = a_{rm}$. We denote $(P(S_u = m | S_{\rho(u)} = r))_{r, m}$ by A .
- The parameters of the mixture components $(\theta_1, \dots, \theta_K)$, such as

$$P(W_u = w | S_u = k) = P_{\theta_k}(w),$$

where P_{θ} belongs to a parametric distribution family. For exemple, P_{θ} can be the density of a Gaussian distribution. Then $\theta = (\mu, \Sigma)$ denotes the mean and variance matrix of the Gaussian distribution.

We denote $\lambda = (\pi, A, \theta_1, \dots, \theta_K)$. The first problems addressed here are the computation and the maximization of the likelihood $\mathcal{L}_{\mathbf{w}}(\lambda) = \mathbf{P}_{\lambda}(\mathbf{w})$. For the second problem we can resort to the *Expectation Maximization* (EM) algorithm of Dempster, Laird and Rubin (1977). The *E step* of the resulting algorithm essentially consists of computing conditional probabilities $P(S_u = k | \mathbf{W})$ and $\mathbf{P}(S_{\rho(u)} = i, S_u = k | \mathbf{W})$. It is based on an inductive

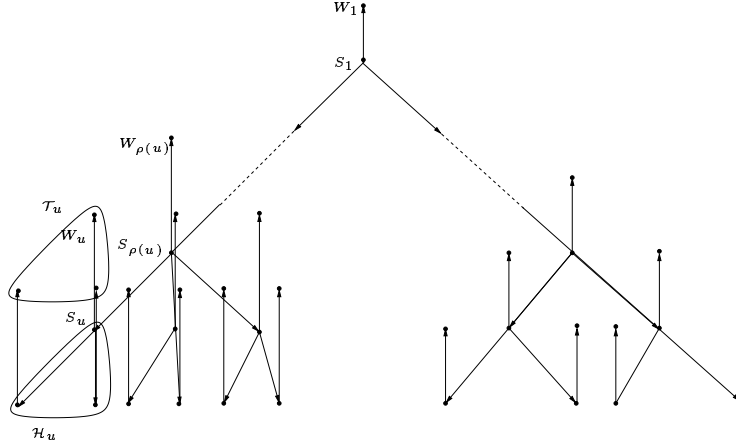


Figure 2: Influence diagram for hidden Markov trees

algorithm named *upward-downward* algorithm, similar to the *forward-backward* algorithm for hidden Markov chains.

3 Upward-downward algorithm

We introduce the following notation:

- \mathcal{T}_u is the subtree with root at node u . Thus \mathcal{T}_1 is the entire tree.
- If \mathcal{T}_t is a subtree of \mathcal{T}_u then $\mathcal{T}_{u \setminus t}$ is the set of nodes in \mathcal{T}_u which are not in \mathcal{T}_t .

The *upward-downward* algorithm has been developed by Crouse *et al.* (1998). The *upward* step consists of computing the joint conditional probability of each subtree \mathcal{T}_u of the entire tree and starts from the terminal nodes. The *downward* step consists of computing the joint probability of \mathcal{T}_1 where each subtree has been removed in turn. It starts from the root of the entire tree. The authors define the following variables :

$$\begin{aligned} \beta_u(k) &= \mathbf{P}(\mathcal{T}_u | S_u = k) \\ \beta_{u, \rho(u)}(k) &= \mathbf{P}(\mathcal{T}_u | S_{\rho(u)} = k) \\ \beta_{\rho(u) \setminus u}(k) &= \mathbf{P}(\mathcal{T}_{\rho(u) \setminus u} | S_{\rho(u)} = k) \\ \alpha_u(k) &= \mathbf{P}(S_u = k, \mathcal{T}_{1 \setminus u}) \end{aligned}$$

The *upward* step is described by algorithm 1 and the *downward* step by algorithm 2. The likelihood is given by the formula :

$$\forall u \in \{1, \dots, n\} \quad \mathbf{P}(\mathbf{w}) = \mathbf{P}(w_1, \dots, w_n) = \sum_{k=1}^K \beta_u(k) \alpha_u(k) \quad (1)$$

Algorithm 1 *UP step, linking up the β variables*

```

1. Initialization
   For all leaves  $W_u$  of  $\mathcal{T}_1$ 
     for all  $k = 1, \dots, K$  do
        $\beta_u(k) = P_{\theta_k}(w_u)$ 
     end for
     for all  $j = 1, \dots, K$  do
        $\beta_{u,\rho(u)}(j) = \sum_{i=1}^K \beta_u(i) a_{ji}$ 
     end for

2. Induction

   for all  $s = 1, \dots, J_0 - 1$  do
     for all nodes  $W_u$  at scale  $J_0 - s$  do
       for all  $k = 1, \dots, K$  do
          $\beta_u(k) = P_{\theta_k}(w_u) \prod_{t \in c(u)} \beta_{t,u}(k)$ 
       for all  $t \in c(u)$  do
          $\beta_{u \setminus t}(k) = \frac{\beta_u(k)}{\beta_{t,u}(k)}$ 
       end for
     end for
     for all  $j = 1, \dots, K$  do
        $\beta_{u,\rho(u)}(j) = \sum_{i=1}^K \beta_u(i) a_{ji}$       (except at root node)
     end for
   end for

```

Algorithm 2 *DOWN step, linking up the α and β variables*

```

1. Initialization
   for all  $k = 1, \dots, K$  do
      $\alpha_1(k) = \pi_k$ 
   end for

2. Induction
   for all  $s = 2, \dots, J_0$  do
     for all nodes  $W_u$  at scale  $s$  do
       for all  $k = 1, \dots, K$  do
          $\alpha_u(k) = \sum_{i=1}^K \alpha_{\rho(u)}(i) a_{ik} \beta_{\rho(u) \setminus u}(i)$ 
       end for
     end for
   end for

```

It is worth noting that the right member of equation (1) does not depend on u . It means that the likelihood of the parameter can be calculated by splitting the tree at any node. The conditional probabilities used in the EM algorithm are

$$\begin{aligned}
 P(S_u = k | \mathbf{w}) &= \frac{\beta_u(k) \alpha_u(k)}{P(\mathbf{w})} \\
 P(S_{\rho(u)} = i, S_u = k | \mathbf{w}) &= \frac{\beta_u(k) a_{ik} \alpha_{\rho(u)}(i) \beta_{\rho(u) \setminus u}(i)}{P(\mathbf{w})}
 \end{aligned}$$

Table 1 points out the similarities between the *upward-downward* algorithm for hidden Markov trees and the *forward-backward* algorithm for hidden Markov chains.

As for hidden Markov chains (see Levinson *et al.*, 1983) the joint probability densities $\alpha_u(i)$ and $\beta_u(i)$ satisfy:

$$\lim_{u \rightarrow \infty} \beta_u(i) = 0 \quad \text{and} \quad \lim_{u \rightarrow \infty} \alpha_u(i) = 0$$

and the rate of convergence is exponential. This property causes underflow problems when executing the algorithm. A typically observed limitation for n on Matlab 5.2 is $n = 127$ (*i.e.* a depth tree limited to 7). In the next section we present an algorithm overcoming this difficulty.

4 Upward-downward algorithm using conditional probabilities

In order to avoid underflow problems with hidden Markov chains, Devijver (1985) suggests to use, instead of the forward variables $P(S_t = k, W_1, \dots, W_t)$ and the backward variables

| Hidden Markov Chains | Hidden Markov Trees |
|--|---|
| Backward variables : $\beta_t(k) = \mathbf{P}(W_{t+1}, \dots, W_n S_t = k)$ | Upward variables $\beta_u(k) = \mathbf{P}(\mathcal{T}_u S_u = k)$ $\beta_{u, \rho(u)}(k) = \mathbf{P}(\mathcal{T}_u S_{\rho(u)} = k)$ $\beta_{\rho(u) \setminus u}(k) = \mathbf{P}(\mathcal{T}_{\rho(u) \setminus u} S_{\rho(u)} = k)$ |
| Forward variables : $\alpha_t(k) = \mathbf{P}(S_t = k, W_1, \dots, W_t)$ | Downward variables $\alpha_u(k) = \mathbf{P}(S_u = k, \mathcal{T}_{1 \setminus u})$ |
| conditional probabilities $P(S_t = k \mathbf{w}) = \frac{\beta_t(k) \alpha_t(k)}{\mathbf{P}(\mathbf{w})}$ $\mathbf{P}(S_t = i, S_{t+1} = k \mathbf{w}) = \frac{\beta_{t+1}(k) \alpha_{i k} \alpha_t(i) P_{\theta_k}(w_{t+1})}{\mathbf{P}(\mathbf{w})}$ | conditional probabilities $P(S_u = k \mathbf{w}) = \frac{\beta_u(k) \alpha_u(k)}{\mathbf{P}(\mathbf{w})}$ $\mathbf{P}(S_{\rho(u)} = i, S_u = k \mathbf{w}) = \frac{\beta_u(k) \alpha_{i k} \alpha_{\rho(u)}(i) \beta_{\rho(u) \setminus u}(i)}{\mathbf{P}(\mathbf{w})}$ |
| likelihood $\mathbf{P}(\mathbf{w}) = \sum_{k=1}^K \beta_t(k) \alpha_t(k)$ | likelihood $\mathbf{P}(\mathbf{w}) = \sum_{k=1}^K \beta_u(k) \alpha_u(k)$ |

Table 1: *Similarities between algorithms for HMC and HMT*

$\mathbf{P}(W_{t+1}, \dots, W_n | S_t = k)$, the conditional variables:

$$P(S_t = k | W_1, \dots, W_t) \quad \text{and} \quad \frac{\mathbf{P}(W_{t+1}, \dots, W_n | S_t = k)}{\mathbf{P}(W_{t+1}, \dots, W_n | W_1, \dots, W_t)}.$$

The conditional backward variables computation needs the conditional forward variables. Thus it is necessary to run the forward algorithm first.

A natural adaptation of this method would be to use the following variables for hidden Markov trees:

$$P(S_u = k | \mathcal{T}_{1 \setminus u}) \quad \text{and} \quad \frac{\mathbf{P}(\mathcal{T}_u | S_u = k)}{\mathbf{P}(\mathcal{T}_u | \mathcal{T}_{1 \setminus u})} \quad (2)$$

The difficulty comes from the fact that as in hidden Markov chains, it would be necessary to run the down step before the up step. This is in conflict with the fact that the down step uses the results of the up step (see algorithm 2).

The main idea in our adaptation of the conditional *forward-backward algorithm* is to reverse the roles of the α and β variables. The use of conditional probabilities implies the definition of a scaling factor \mathcal{M}_u as in Devijver's algorithm. However, in our case, \mathcal{M}_u comes from the normalization of the β variables (instead of the α variables for hidden Markov chains). This scaling factor will play a role in the computation of the conditional downward variables denominators $\mathbf{P}(\mathcal{T}_{1 \setminus u} | \mathcal{T}_u)$, as shown by the proof in Appendix B. Moreover, the conditional forward-backward algorithm involves the computation of the marginal distribution of each hidden variable. This can be achieved by a preliminary step based on a downward exploration of the hidden tree. Thus we could call this a *conditional downward-upward-downward* algorithm. This term accounts for the substantial modification of the original *upward-downward* and *conditional forward-backward* algorithms.

In the case of the conditional algorithm, as in Devijver's algorithm, the value of the likelihood can not be inferred from the $\tilde{\alpha}$ and the $\tilde{\beta}$ variables. Instead, its computation involves the scaling factor \mathcal{M}_u . In practice, we use the quantity $\log(\mathcal{M}_u)$ to dynamically update a variable denoted by l_u in the conditional *up* step defined in algorithm 4 below. We prove in Appendix C that

$$l_u = \log(\mathbf{P}(\mathcal{T}_u)) - \sum_{W_t \in \mathcal{F}(\mathcal{T}_u)} \log(P(W_t)), \quad (3)$$

where $\mathcal{F}(\mathcal{T}_u)$ denotes the set of observed variables located in the leaves of \mathcal{T}_u (see Figure 1). We use the following conditional probabilities instead of the probabilities involved in (2):

$$P(S_u = k | \mathcal{T}_u) \quad P(S_{\rho(u)} = k | \mathcal{T}_u) \quad \text{and} \quad \frac{P(\mathcal{T}_{1 \setminus u} | S_u = k)}{P(\mathcal{T}_{1 \setminus u} | \mathcal{T}_u)}$$

As in standard *upward-downward* algorithms, the variables $\tilde{\beta}_u(k)$, $\tilde{\beta}_{u, \rho(u)}(k)$, $\tilde{\beta}_{\rho(u) \setminus u}(k)$, $\tilde{\alpha}_u(k)$ and \mathcal{M}_u are computed inductively by algorithms 4 and 5. As proved in Appendices A, B and C, the following equations hold:

$$\tilde{\beta}_u(k) = P(S_u = k | \mathcal{T}_u) \quad (4)$$

$$\tilde{\beta}_{u, \rho(u)}(k) = P(S_{\rho(u)} = k | \mathcal{T}_u) \quad (5)$$

$$\mathcal{M}_u = \frac{P(\mathcal{T}_u)}{\prod_{t=1}^{n_u} P(\mathcal{T}_{c_t}^u)} = P(W_u | \mathcal{T}_{c_1}^u, \dots, \mathcal{T}_{c_{n_u}}^u) \text{ if } u \text{ is not a leaf} \quad (6)$$

$$\tilde{\alpha}_u(k) = \frac{P(\mathcal{T}_{1 \setminus u} | S_u = k)}{P(\mathcal{T}_{1 \setminus u} | \mathcal{T}_u)} \quad (7)$$

$$l_u = \log(\mathbf{P}(\mathcal{T}_u)) - \sum_{W_t \in \mathcal{F}(\mathcal{T}_u)} \log(P(W_t)) \quad (8)$$

Now we define $\tilde{\beta}_{\rho(u) \setminus u}(k)$ as $\frac{\tilde{\beta}_{\rho(u)}(k)}{\tilde{\beta}_{u, \rho(u)}(k)}$.

The corresponding new *upward-downward* algorithm includes the three steps described by algorithms 3, 4 and 5 ('*' denotes the matrix product).

The computation of the loglikelihood and the conditional probabilities involved in the EM algorithm can be inferred from the equations below. Proof of equation (9) is given in Appendix C. Equations (10) and (11) follow directly from the classical formulae in Table 1 and from the conditional variables definition.

$$\log(\mathbf{P}(\mathcal{T}_1)) = l_1 + \sum_{W_u \in \mathcal{F}(\mathcal{T}_1)} \log(P(W_u)) \quad (9)$$

$$P(S_u = k | \mathbf{w}) = \tilde{\alpha}_u(k) \tilde{\beta}_u(k) \quad (10)$$

$$P(S_{\rho(u)} = i, S_u = k | \mathbf{w}) = \frac{\tilde{\beta}_u(k)}{P(S_u = k)} a_{ik} \tilde{\alpha}_{\rho(u)}(i) \tilde{\beta}_{\rho(u) \setminus u}(i) P(S_{\rho(u)} = i) \quad (11)$$

Algorithm 3 *Computation of the distribution of hidden states*

```

1. Initialization
   for all  $k = 1, \dots, K$  do
      $P(S_1 = k) = \pi_k$ 
   end for

2. Induction
   for all  $s = 2, \dots, J_0$  do
     for all nodes  $W_u$  at scale  $s$  do
        $[P(S_u=1), \dots, P(S_u=K)] = [P(S_{\rho(u)}=1), \dots, P(S_{\rho(u)}=K)] * A_u$ 
     end for
   end for

```

where the probabilities $(P(W_u))_{W_u \in \mathcal{F}(\mathcal{T}_1)}$ have been computed in the initialization step of the *upward* algorithm.

Table 2 points out the similarities and differences between the conditional *upward-downward* algorithm for hidden Markov trees and the conditional *forward-backward* algorithm for hidden Markov chains. As for Devijver's algorithm, the execution of the above procedure does not cause underflow problems. Its implementation in Matlab allows to handle trees having more than 8000 nodes (*i.e.* the maximal depth of the tree is at least 13).

We prove in Appendices A and B that the β and $\tilde{\alpha}$ variables defined by the algorithms 4 and 5 satisfy equations (4) to (7). We also prove equation (9) in Appendix C. It is worth noting that this new algorithm makes use of a scaling factor due to the conditional probabilities, as in Devijver and of the marginal distribution of hidden states due to the inversion between α and β . The first step of the algorithm (see algorithm 3) has a complexity order of $\mathcal{O}(nK^2)$. As the standard algorithm also has a $\mathcal{O}(nK^2)$ complexity, the complexity order of the conditional *upward-downward* algorithm remains $\mathcal{O}(nK^2)$.

5 MAP algorithm

Let \mathcal{T}_u denote the subtree of the entire tree rooted in node u and \mathcal{H}_u the set of hidden variables corresponding to \mathcal{T}_u (see Figure 2). The aim of the MAP algorithm is to find the optimal hidden tree $\hat{h}_1 = (\hat{s}_1, \dots, \hat{s}_n)$ maximizing $\mathbf{P}(\mathcal{H}_1 = h_1 | \mathcal{T}_1)$ and the value \hat{P} of the maximum. The MAP algorithm for hidden Markov trees is defined by algorithm 6. It is based on the conditional upward algorithm 4. As a consequence, it requires the computation of the hidden states marginal distribution and the scaling factors. These factors appear as constants in the conditional MAP algorithm and do not actually need to be computed. Their purpose is to make the δ variables interpretable in a probabilistic way.

Algorithm 4 *Conditional UP step*1. *Initialization**For all leaves* W_u *of* \mathcal{T}_1 **for all** $k = 1, \dots, K$ **do**

$$\tilde{\beta}_u(k) = \frac{P_{\theta_k}(w_u)P(S_u=k)}{\sum_{i=1}^K P_{\theta_i}(w_u)P(S_u=i)}$$

end for**for all** $j = 1, \dots, K$ **do**

$$\tilde{\beta}_{u,\rho(u)}(j) = \left[\sum_{i=1}^K \tilde{\beta}_u(i) \frac{a_{ji}}{P(S_u=i)} \right] P(S_{\rho(u)} = j)$$

end for

$$l_t = 0$$

2. *Induction***for all** $s = 1, \dots, J_0 - 1$ **do****for all nodes** W_u *at scale* $J_0 - s$ **do**

$$\mathcal{M}_u = \sum_{k=1}^K \frac{P_{\theta_k}(w_u) \prod_{t \in \mathbf{c}(u)} \tilde{\beta}_{t,u}(k)}{P(S_u=k)^{n_u-1}}$$

$$l_u = \log(\mathcal{M}_u) + \sum_{t \in \mathbf{c}(u)} l_t$$

for all $k = 1, \dots, K$ **do**

$$\tilde{\beta}_u(k) = \frac{P_{\theta_k}(w_u) \prod_{t \in \mathbf{c}(u)} \tilde{\beta}_{t,u}(k)}{P(S_u=k)^{n_u-1} \mathcal{M}_u}$$

for all $t \in \mathbf{c}(u)$ **do**

$$\tilde{\beta}_{u \setminus t}(k) = \frac{\tilde{\beta}_u(k)}{\tilde{\beta}_{t,u}(k)}$$

end for**end for****for all** $j = 1, \dots, K$ **do**

$$\tilde{\beta}_{u,\rho(u)}(j) = \left[\sum_{i=1}^K \tilde{\beta}_u(i) \frac{a_{ji}}{P(S_u=i)} \right] P(S_{\rho(u)} = j) \quad (\text{except at root node})$$

end for**end for****end for**

Algorithm 5 *Conditional DOWN step*

```

1. Initialization
   for all  $k = 1, \dots, K$  do
      $\tilde{\alpha}_1(k) = 1$ 
   end for

2. Induction
   for all  $s = 2, \dots, J_0$  do
     for all nodes  $W_u$  at scale  $s$  do
       for all  $k = 1, \dots, K$  do
          $\tilde{\alpha}_u(k) = \left[ \sum_{i=1}^K \tilde{\alpha}_{\rho(u)}(i) a_{u,\rho(u)}^{ik} \tilde{\beta}_{\rho(u) \setminus u}(i) P(S_{\rho(u)} = i) \right] \frac{1}{P(S_u = k)}$ 
       end for
     end for
   end for

```

| Hidden Markov Chains | Hidden Markov Trees |
|--|--|
| Conditional forward variables : $\tilde{\alpha}_t(k) = P(S_t = k W_1, \dots, W_t)$ | Conditional upward variables : $\tilde{\beta}_u(k) = P(S_u = k \mathcal{T}_u)$ $\tilde{\beta}_{u,\rho(u)}(k) = P(S_{\rho(u)} = k \mathcal{T}_u)$ $\tilde{\beta}_{\rho(u) \setminus u}(k) = \frac{\tilde{\beta}_{\rho(u)}(k)}{\tilde{\beta}_{u,\rho(u)}(k)}$ |
| Conditional backward variables : $\tilde{\beta}_t(k) = \frac{P(W_{t+1}, \dots, W_n S_t = k)}{P(W_{t+1}, \dots, W_n W_1, \dots, W_t)}$ | Conditional downward variables $\tilde{\alpha}_u(k) = \frac{P(\mathcal{T}_{1 \setminus u} S_u = k)}{P(\mathcal{T}_{1 \setminus u} \mathcal{T}_u)}$ |
| Conditional probabilities $P(S_t = k \mathbf{w}) = \tilde{\beta}_t(k) \tilde{\alpha}_t(k)$ | Conditional probabilities $P(S_u = k \mathbf{w}) = \tilde{\beta}_u(k) \tilde{\alpha}_u(k)$ |

Table 2: *Similarities between conditional forward-backward and upward-downward algorithms*

Algorithm 6 *MAP algorithm*

1. *Initialization*
 For all leaves W_u of \mathcal{T}_1
 for all $k = 1, \dots, K$ **do**
 $\delta_u(k) = \tilde{\beta}_u(k)$
 end for
 for all $j = 1, \dots, K$ **do**
 $\delta_{u,\rho(u)}(j) = \max_{1 \leq i \leq K} \left[\delta_u(i) \frac{a_{ji}}{P(S_u=i)} \right] P(S_{\rho(u)} = j)$
 $\psi_u(j) = \arg \max_{1 \leq i \leq K} \left[\delta_u(i) \frac{a_{ji}}{P(S_u=i)} \right]$
 end for
2. *Induction*
 for all $s = 1, \dots, J_0 - 1$ **do**
 for all nodes W_u **at scale** $J_0 - s$ **do**
 for all $k = 1, \dots, K$ **do**
 $\delta_u(k) = P_{\theta_k}(w_u) \frac{\prod_{t \in c(u)} \delta_{t,u}(k)}{\mathcal{M}_u P(S_u=k)^{n_u-1}}$
 end for
 for all $j = 1, \dots, K$ **do**
 $\delta_{u,\rho(u)}(j) = \max_{1 \leq i \leq K} \left[\delta_u(i) \frac{a_{ji}}{P(S_u=i)} \right] P(S_{\rho(u)} = j)$ *(except at root node)*
 $\psi_u(j) = \arg \max_{1 \leq i \leq K} \left[\delta_u(i) \frac{a_{ji}}{P(S_u=i)} \right]$
 end for
 end for
 end for
3. *Termination*
 $\hat{P} = \max_{1 \leq i \leq K} \delta_1(i)$
 $\hat{s}_1 = \arg \max_{1 \leq i \leq K} \delta_1(i)$
4. *“Downward-tracking”*
(creation of the tree from root)
 for all $s = 2, \dots, J_0$ **do**
 for all nodes W_u **at scale** s **do**
 for all $u = 2, \dots, n$ **do**
 $\hat{s}_u = \psi_u(\hat{s}_{\rho(u)})$
 end for
 end for
 end for

We prove in Appendix D that the tree defined by $(\hat{s}_u)_u$ is maximizing

$$\mathbf{P}(S_1 = s_1, \dots, S_n = s_n | \mathcal{T}_1).$$

The initial MAP algorithm for non independent mixture models is due to Viterbi. It is originally intended to analyse Markov processes observed in memoryless noise. The justification of this algorithm given in Forney (1973) is based on a graphical argument. The maximization of the conditional probabilities is proved to be equivalent to finding the shortest path in a graph with weighed edges. This proof could be adapted in the context of hidden Markov trees. We could also define a non-conditional MAP algorithm (algorithm 7) which would be an application of Dawid's algorithm for graphical models (see Smyth, Heckerman and Jordan, 1996). The proof would be more direct but would not provide any interpretation for the variables involved.

However, we give a more analytical proof which has the advantage of giving an interpretation of the variables involved in algorithm 6, although the details of the demonstration are tedious. The proof is based on the following statements. The δ_u and $\delta_{u,\rho(u)}$ variables satisfy

$$\delta_u(k) = \max_{h_{c_1}^u, \dots, h_{c_{n_u}}^u} \mathbf{P}(\mathcal{H}_{c_1}^u = h_{c_1}^u, \dots, \mathcal{H}_{c_{n_u}}^u = h_{c_{n_u}}^u, S_u = k | \mathcal{T}_u) \quad (12)$$

$$\delta_{u,\rho(u)}(k) = \max_{h_u} \mathbf{P}(\mathcal{H}_u = h_u, S_{\rho(u)} = k | \mathcal{T}_u) \quad (13)$$

From these equations, it can be seen that the δ variables are joint probabilities going towards zero when u increases. To avoid underflow problems, the easiest solution is then to use $\log(\delta)$ instead of δ . As only products and maxima are necessary for the MAP algorithm, the adaptation is straightforward. As the quantities π_r , $P_\theta(w)$ or a_{rm} involved in algorithm 6 may be equal to 0, we consider that in this case the logarithmic value is $-\infty$.

As a conclusion, both conditional and non-conditional versions of the MAP algorithm lead to underflow problems if we do not use a logarithmic variant. As the non-conditional algorithm is computationally less expensive, we would recommend this version in practice.

6 An application to signal processing

In this section, we develop one example of application, illustrating the interest of the hidden Markov tree model. Let $\mathbf{x} = (x_1, \dots, x_T)$ be a realization of a piecewise constant (Hölder) regularity process, for example a piecewise homogeneous fractional Brownian motion. The local regularity of a function (or of the trajectory of a stochastic process) is defined as Mallat (1996): the function f has local regularity $k < h < k + 1$, at time t , if there exists two constant $0 < C < \infty$ and $0 < t_0$ as well as a polynomial P_k of order k , such that for all $t - t_0 < l < t + t_0$

$$|f(l) - P_k(l)| < C|l - t|^h$$

We assume that $T = 2^M$ and that from $t = 1$ to $t = T_0$ with $1 \leq T_0 < T$, the local regularity of the process is $H = H_0$ and from $t = T_0 + 1$ to $t = T$, its local regularity is $H = H_1$. Our aim is to estimate H_0 , H_1 and T_0 .

Algorithm 7 *Non conditional MAP algorithm*

1. *Initialization*
 For all leaves W_u of \mathcal{T}_1
 for all $k = 1, \dots, K$ **do**
 $\gamma_u(k) = \beta_u(k)$
 end for
 for all $j = 1, \dots, K$ **do**
 $\gamma_{u,\rho(u)}(j) = \max_{1 \leq i \leq K} \gamma_u(i) a_{ji}$
 $\xi_u(j) = \arg \max_{1 \leq i \leq K} \gamma_u(i) a_{ji}$
 end for
2. *Induction*
 for all $s = 1, \dots, J_0 - 1$ **do**
 for all nodes W_u **at scale** $J_0 - s$ **do**
 for all $k = 1, \dots, K$ **do**
 $\gamma_u(k) = P_{\theta_k}(w_u) \prod_{t \in \mathbf{c}(u)} \gamma_{t,u}(k)$
 end for
 for all $j = 1, \dots, K$ **do**
 $\gamma_{u,\rho(u)}(j) = \max_{1 \leq i \leq K} \gamma_u(i) a_{ji}$ (*except at root node*)
 $\xi_u(j) = \arg \max_{1 \leq i \leq K} \gamma_u(i) a_{ji}$
 end for
 end for
 end for
3. *Termination*
 $\hat{P} = \max_{1 \leq i \leq K} \gamma_1(i)$
 $\hat{s}_1 = \arg \max_{1 \leq i \leq K} \gamma_1(i)$
4. *“Downward-tracking”*
 (*creation of the tree from root*)
 for all $s = 2, \dots, J_0$ **do**
 for all nodes W_u **at scale** s **do**
 for all $u = 2, \dots, n$ **do**
 $\hat{s}_u = \xi_u(\hat{s}_{\rho(u)})$
 end for
 end for
 end for

Our method is based on a multiresolution analysis of \mathbf{x} . As a first step, we compute an orthonormal discrete wavelet transform of \mathbf{x} , through the following inner product: $(w_n^m)_{1 \leq m \leq J_0, 0 \leq n \leq 2^m - 1}$, with $w_n^m = \sum_{k=1}^{2^M} x_k 2^{m/2} \psi(2^m k - n)$ where J_0 corresponds to the finest scale. As in Crouse, Nowak and Baraniuk (1998), we adopt a statistical approach to wavelet-based signal processing. This means that we process the signal \mathbf{x} by operating on its wavelet coefficients $(w_n^m)_{m,n}$ and that we consider these coefficients as realizations of random variables $(W_n^m)_{m,n}$. The authors justify the use of a hidden Markov binary tree model for the wavelet coefficients instead of an independent Gaussian model by the two following arguments:

- the key dependencies between wavelet coefficients are modeled by a latent Markov structure,
- the non-Gaussian nature of the wavelet coefficients is modeled by a mixture of Gaussian distributions.

We recall that the path of a H-fbm has local Hölder regularity H almost surely almost everywhere. Hence from (Jaffard 1991, Flandrin 1992 and Wornell 1992) the random variables W_n^m of its wavelet decomposition are normally, identically distributed and centered with variance :

$$\text{var}(W_n^m) = \sigma^2 2^{m(2H+1)}$$

In our simple test signal, the local regularity being H_0 for $1 \leq t \leq T_0$ and H_1 for $T_0 + 1 \leq t \leq T$, we consider a two states model with conditional distribution

$$(W_n^m | S_n^m = i) \sim \mathcal{N}(0, \sigma_i^2 2^{m(2H_i+1)})$$

Thus we model the distribution of $(w_n^m)_{m,n}$ by the following hidden Markov tree model:

- W_n^m arise from a mixture of distributions with density

$$f(W_n^m = w_n^m) = \sum_{i=0}^1 P(S_n^m = i) f_{\theta_i}(w_n^m)$$

where S_n^m is a discrete variable with 2 states, denoted $\{0, 1\}$ and $f_{\theta_i}(w_n^m)$ is the Gaussian distribution density with mean 0 and variance $\sigma_i^2 2^{m(2H_i+1)}$,

- $(S_n^m)_{m,n}$ is a Markov binary tree (*i.e.* each non-terminal node has exactly two children). Its root node distribution is denoted by π . In this application, we choose an homogeneous Markov tree model, *i.e.* a model where the transition matrix A does not depend on (n, m) .
- the wavelet coefficients are independent conditionally to the hidden states.

As in Section 2, we denote the observed tree $(W_n^m)_{m,n}$ by \mathcal{T}_1 and the hidden tree $(S_n^m)_{m,n}$ by \mathcal{H}_1 .

In the case of an abrupt regularity jump at time T_0 , the hidden tree model $(\mathcal{T}_1, \mathcal{H}_1)$ satisfies the two following properties:

- for each subtree \mathcal{H}_t of \mathcal{H}_1 , there exists i in $\{0, 1\}$ such as the left subtree of \mathcal{H}_t is entirely in state i or its right subtree is entirely in state i .
- if $S_{t_1}^{J_0}$ and $S_{t_2}^{J_0}$ are two leaves with $t_1 < t_2$ such as $S_{t_1}^{J_0} = S_{t_2}^{J_0} = i$ then for all t between t_1 and t_2 , $S_u^{J_0} = i$

To detect the local regularity jump, we compute the discrete wavelet transform w_n^m of the signal using a compact support Daubechies wavelet with regularity 2 over $J_0 = M$ scales. Then we estimate the model parameters by the EM algorithm. The H_i and σ_i parameters are estimated at the M step with a procedure adapted from the maximum likelihood estimation by Wornell and Oppenheim (1992). Thus we obtain A , π , σ_0 , σ_1 , H_0 and H_1 . The jump detection is performed by hidden states restoration under the two constraints above, using the Viterbi algorithm. We obtain a value for the hidden tree \mathcal{H}_1 , such as exactly one subtree \mathcal{H}_t of \mathcal{H}_1 is in state i and $\mathcal{H}_{1 \setminus t}$ is in state $1 - i$. Thus there is only one leave $S_{t^*}^{J_0}$ such as $S_{t^*}^{J_0} \neq S_{t^*+1}^{J_0}$. The jump time T_0 is estimated by:

$$\hat{T}_0 = 2.t^*$$

In practice, to avoid a too severe discontinuity in the path at the transition time T_0 , and to ensure that at any point t , the local regularity $H(t)$ is correctly defined, we synthetize a multifractional brownian motion as proposed and defined in (Levy-Vehel and Peltier, 1995), with a continuous transitional Hölder regularity (Figure 3):

$$\forall t \in \{1, \dots, 1024\} \quad H(t) = 0.1 \tanh\left(-20 + \frac{40(t-1)}{1023}\right) + 0.5 \quad (14)$$

Thus we consider that $H_0 = 0.4$ and $H_1 = 0.6$. We then construct the process $\mathbf{x} = (x(t))_{t=1, \dots, 1024}$ with local regularity given by (14). One realization path of such process is shown in Figure 4 a).

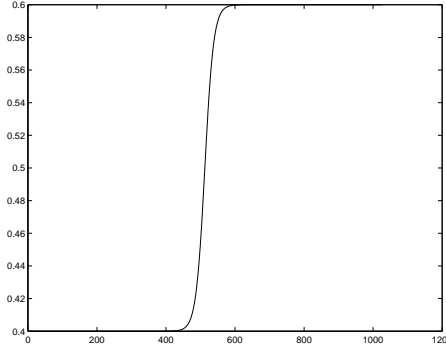


Figure 3: *Local regularity parameter*

Figure 4 b) shows the result of unconstrained hidden states restoration. Y-axis of the plot represents the tree depth, with root at the bottom line. Figure 4 c) shows the result of constrained hidden states restoration. The border between both states is used to locate the transition time T_0 in $H(t)$. The estimated parameters are $\hat{H}_0 = 0.3009$, $\hat{H}_1 = 0.6649$ and $\hat{T}_0 = 520$.

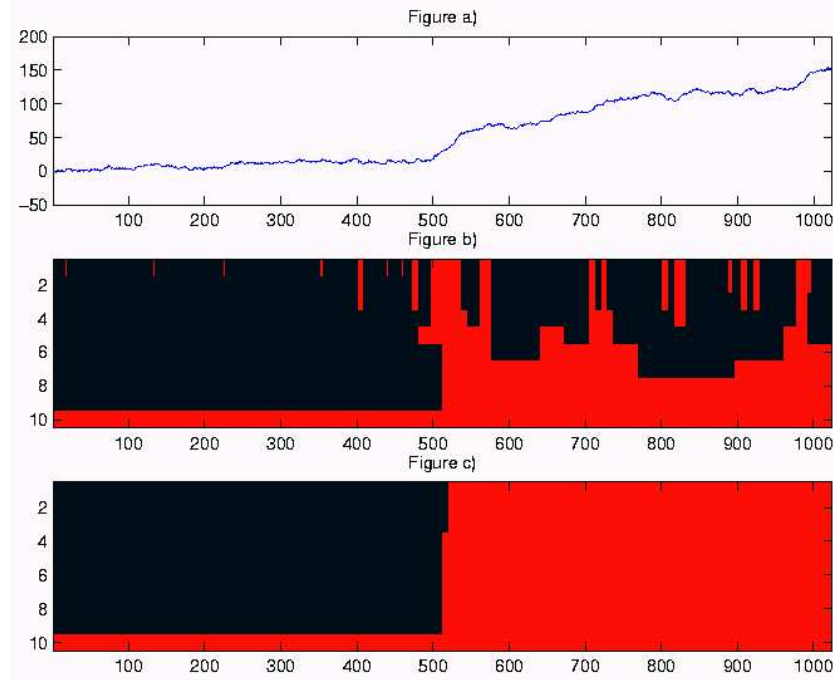


Figure 4: *The signal and the hidden tree associated to wavelet decomposition*

Whereas the estimates of H_0 and H_1 are imprecise and the amplitude of transition is over-estimated, due to the few amount of time-samples for each state, the discrimination achieved by our method is satisfactory, concerning the mixture components separation and also in accordance with the performances discussed in Wornell and Oppenheim. It is worth noting that the method used for the estimation of H_i and σ_i suffers from the same limitations as the algorithm described in Wornell and Oppenheim (1992). The use of an alternative method to the parameter estimation by likelihood maximization could result in some improvements in the results.

7 Conclusion

In this paper, we propose new efficient tools for hidden Markov tree models identification, inspired by the similarities between hidden Markov trees and hidden Markov chains. The conditional *upward-downward* algorithm is no substantial improvement in the theory of hidden Markov trees. But it is a computational improvement which allows to dramatically increase the size of the trees which can be handled by the EM algorithm.

The Viterbi algorithm is a more significative contribution for inference in hidden Markov trees, as hidden state restoration is a key point for model interpretation and comprehension. Although the aim of this paper is not to discuss about the interest of hidden Markov tree modeling for wavelet analysis in signal processing, we show an example where hidden state restoration allows discrimination between two regimes of a simulated signal.

In this direction, we could tackle another big issue inherent to scaling law estimation. In most real world application the scaling law (self-similarity, long range dependance,...) is satisfied only within some finite scale range (also called inertial range). Aside this interval, not only the scale parameter H can change, but also the whole model can fail to apply. It is therefore crucial to identify this inertial range, as it provides a valuable information on the underlying physical system. In our framework, we could take advantage of the transition probabilities between states, estimated on the data, to first automatically determine a plausible scale interval on which the power-law variance model is valid, and second to provide us with a confidence factor assessing accuracy on the estimated value of H .

On the other hand, it could be possible to exploit the similarities between hidden Markov tree models and stochastic context-free grammars (Lari and Young, 1990; Jelinek and Mercer, 1992) and adapt our conditional algorithm to tackle the computational difficulties for these models.

In conclusion, our work is a contribution to efficient parameter estimation for hidden Markov tree models.

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Appendices

As a first step, we prove by an induction in Appendix A that the $\tilde{\beta}$ variables defined by the conditional *upward-downward* algorithm satisfy equations (4)–(6). Thus, the $\tilde{\beta}$ variables are proved to be conditional probabilities. In Appendix B we show that the $\tilde{\alpha}$ variables satisfy equation (7). The proof of equation (9) is given in Appendix C. These equations allow the loglikelihood computation of a parameter. Appendix D contains the proof that algorithm 6 gives the hidden tree with highest conditional probability.

A Up step

We first prove by induction on the depth of \mathcal{T}_u that the $\tilde{\beta}$ variables defined by algorithm 4 are equal to the following conditional probabilities

$$\tilde{\beta}_u(k) = P(S_u = k | \mathcal{T}_u) \text{ and } \tilde{\beta}_{u, \rho(u)}(k) = P(S_{\rho(u)} = k | \mathcal{T}_u) \quad (15)$$

Let J_0 be the depth of \mathcal{T}_1 with the convention that the root of a tree is at depth 1 and the leaves at depth J_0 (see Figure 1).

Induction assumption : for each $r \leq j$ and for each node W_u of \mathcal{T}_1 at depth $J_0 - r$

$$\tilde{\beta}_u(k) = P(S_u = k | \mathcal{T}_u) \quad (16)$$

Proof for $j = 0$

For all leaves W_u of \mathcal{T}_1 , by definition of $\tilde{\beta}_u(k)$ we have

$$\begin{aligned} P(S_u = k | \mathcal{T}_u) &= \frac{P(S_u = k, W_u = w_u)}{P(W_u = w_u)} \\ &= \frac{P(W_u = w_u | S_u = k) P(S_u = k)}{\sum_{l=1}^K P(W_u = w_u | S_u = l) P(S_u = l)} \\ &= \tilde{\beta}_u(k) \end{aligned}$$

Induction

For all remaining nodes W_u of \mathcal{T}_1 ,

$$P(S_{\rho(u)} = k | \mathcal{T}_u) = \frac{\beta_{u, \rho(u)}(k) P(S_{\rho(u)} = k)}{P(\mathcal{T}_u)} \quad (17)$$

$$\begin{aligned} &= \left[\sum_{i=1}^K P(\mathcal{T}_u | S_u = i) a_{ki} \right] \frac{P(S_{\rho(u)} = k)}{P(\mathcal{T}_u)} \\ &= \left[\sum_{i=1}^K P(S_u = i | \mathcal{T}_u) \frac{a_{ki}}{P(S_u = i)} \right] P(S_{\rho(u)} = k) \end{aligned} \quad (18)$$

$$= \left[\sum_{i=1}^K \tilde{\beta}_u(i) \frac{a_{ki}}{P(S_u = i)} \right] P(S_{\rho(u)} = k) \quad (19)$$

$$= \tilde{\beta}_{u, \rho(u)}(k) \quad (20)$$

as $\beta_{u, \rho(u)}(k) = \mathbf{P}(\mathcal{T}_u | S_{\rho(u)} = k)$ by algorithm 1, whence equation (17). Equation (18) also comes from algorithm 1. Equation (19) comes from our induction assumption (16) and equation (20) from algorithm 4. Now

$$P(S_u = k | \mathcal{T}_u) = \frac{\beta_u(k) P(S_u = k)}{\mathbf{P}(\mathcal{T}_u)} \quad (21)$$

$$= P_{\theta_k}(w_u) \frac{P(S_u = k)}{\mathbf{P}(\mathcal{T}_u)} \prod_{t=1}^{n_u} P(\mathcal{T}_{c_t}^u | S_u = k) \quad (22)$$

$$\begin{aligned} &= \frac{P_{\theta_k}(w_u)}{\mathbf{P}(\mathcal{T}_u) P(S_u = k)^{n_u-1}} \prod_{t=1}^{n_u} P(S_u = k | \mathcal{T}_{c_t}^u) \prod_{t=1}^{n_u} \mathbf{P}(\mathcal{T}_{c_t}^u) \\ &= \frac{P_{\theta_k}(w_u)}{\mathbf{P}(\mathcal{T}_u) P(S_u = k)^{n_u-1}} \prod_{t \in \mathbf{c}(u)} \tilde{\beta}_{t,u}(k) \prod_{t \in \mathbf{c}(u)} \mathbf{P}(\mathcal{T}_{c_t}^u) \end{aligned} \quad (23)$$

Equations (21) and (22) come from algorithm 1. Equation (23) results from (20) and assumption (16). Moreover, as $\sum_{l=1}^K P(S_u = l | \mathcal{T}_u) = 1$ we have

$$\frac{\prod_{t \in \mathbf{c}(u)} \mathbf{P}(\mathcal{T}_{c_t}^u)}{\mathbf{P}(\mathcal{T}_u)} = \left[\sum_{l=1}^K \frac{P_{\theta_l}(w_u)}{P(S_u = l)^{n_u-1}} \prod_{t \in \mathbf{c}(u)} \tilde{\beta}_{t,u}(l) \right]^{-1} \quad (24)$$

$$= [\mathcal{M}_u]^{-1} \quad \text{by definition.} \quad (25)$$

It follows from equation (23) that:

$$P(S_u = k | \mathcal{T}_u) = \frac{P_{\theta_k}(w_u)}{\mathcal{M}_u P(S_u = k)^{n_u-1}} \prod_{t \in \mathbf{c}(u)} \tilde{\beta}_{t,u}(k) = \tilde{\beta}_u(k)$$

As a result we have:

$$\begin{aligned} &\forall u \in \{1, \dots, n\} \quad \forall k \in \{1, \dots, K\} \\ &\tilde{\beta}_u(k) = P(S_u = k | \mathcal{T}_u) \text{ and } \tilde{\beta}_{u, \rho(u)}(k) = P(S_{\rho(u)} = k | \mathcal{T}_u) \end{aligned}$$

which justifies the *up* step of the conditional *upward-downward* algorithm.

B Down step

We now prove by induction that the $\tilde{\alpha}$ variables defined by algorithm 5 satisfy the following assumption.

Induction assumption : for each node W_u of \mathcal{T}_1 at depth j ,

$$\tilde{\alpha}_u(k) = \frac{\mathbf{P}(\mathcal{T}_{1 \setminus u} | S_u = k)}{\mathbf{P}(\mathcal{T}_{1 \setminus u} | \mathcal{T}_u)} \quad (26)$$

As $\alpha_u(k) = \mathbf{P}(\mathcal{T}_{1 \setminus u}, S_u = k)$ by algorithm 2, we notice that this assumption is equivalent to:

$$\tilde{\alpha}_u(k) = \frac{\mathbf{P}(\mathcal{T}_{1 \setminus u} | S_u = k) \mathbf{P}(\mathcal{T}_u)}{\mathbf{P}(\mathcal{T}_1)} = \frac{\alpha_u(k) \mathbf{P}(\mathcal{T}_u)}{P(S_u = k) \mathbf{P}(\mathcal{T}_1)}.$$

Proof for $j = 1$

$\forall k \in \{1, \dots, K\}$ we have by algorithm 2 :

$$\frac{\alpha_1(k) \mathbf{P}(\mathcal{T}_1)}{P(S_1 = k) \mathbf{P}(\mathcal{T}_1)} = \frac{\pi_k}{\pi_k} = 1 = \tilde{\alpha}_1(k)$$

Induction

By the standard down step (cf. algorithm 2) we have

$$\alpha_u(k) = \sum_{i=1}^K a_{ik} \beta_{\rho(u) \setminus u}(i) \alpha_{\rho(u)}(i) \quad (27)$$

where by definition of $\beta_{\rho(u) \setminus u}(i)$ in algorithm 2

$$\begin{aligned} \beta_{\rho(u) \setminus u}(i) &= \mathbf{P}(\mathcal{T}_{\rho(u) \setminus u} | S_{\rho(u)} = i) \\ &= \frac{\beta_{\rho(u)}(i)}{\beta_{u, \rho(u)}(i)} \end{aligned} \quad (28)$$

$$= \frac{\tilde{\beta}_{\rho(u)}(i)}{\tilde{\beta}_{u, \rho(u)}(i)} \frac{\mathbf{P}(\mathcal{T}_{\rho(u)})}{\mathbf{P}(\mathcal{T}_u)} \quad (29)$$

$$= \tilde{\beta}_{\rho(u) \setminus u}(i) \frac{\mathbf{P}(\mathcal{T}_{\rho(u)})}{\mathbf{P}(\mathcal{T}_u)} \quad (30)$$

Equation (28) comes from the standard up step (cf. algorithm 1). Equation (29) is a consequence of equations (15), (17) and (21). Equation (30) comes from the definition of $\tilde{\beta}_{\rho(u) \setminus u}(i)$. It follows from algorithm 5 that

$$\begin{aligned} \tilde{\alpha}_u(k) &= \sum_{i=1}^K a_{ik} \tilde{\alpha}_{\rho(u)}(i) \tilde{\beta}_{\rho(u) \setminus u}(i) \frac{P(S_{\rho(u)} = i)}{P(S_u = k)} \\ &= \sum_{i=1}^K a_{ik} \frac{\mathbf{P}(\mathcal{T}_{1 \setminus \rho(u)} | S_{\rho(u)} = i) \mathbf{P}(\mathcal{T}_{\rho(u)})}{\mathbf{P}(\mathcal{T}_1)} \beta_{\rho(u) \setminus u}(i) \frac{\mathbf{P}(\mathcal{T}_u)}{\mathbf{P}(\mathcal{T}_{\rho(u)})} \frac{P(S_{\rho(u)} = i)}{P(S_u = k)} \end{aligned} \quad (31)$$

$$\begin{aligned}
&= \frac{\mathbf{P}(\mathcal{T}_u)}{\mathbf{P}(\mathcal{T}_1)P(S_u = k)} \sum_{i=1}^K a_{ik} \mathbf{P}(\mathcal{T}_{1 \setminus u}, S_{\rho(u)} = i) \beta_{\rho(u) \setminus u}(i) \\
&= \frac{\mathbf{P}(\mathcal{T}_u)}{\mathbf{P}(\mathcal{T}_1)P(S_u = k)} \alpha_u(k)
\end{aligned} \tag{32}$$

We used our induction assumption (26) and equation (30) to derive (31). Equation (32) comes from (27).

It follows that

$$\begin{aligned}
&\forall u \in \{1, \dots, n\}, \quad \forall k \in \{1, \dots, K\} \\
&\tilde{\alpha}_u(k) = \frac{\mathbf{P}(\mathcal{T}_{1 \setminus u} | S_u = k)}{\mathbf{P}(\mathcal{T}_{1 \setminus u} | \mathcal{T}_u)}
\end{aligned}$$

which completes the induction, hence the justification for the *down* step of the conditional *upward-downward* algorithm.

C E step

The aim of this appendix is to prove equation (9). The proof establishes that

$$l_u = \log(\mathbf{P}(\mathcal{T}_u)) - \sum_{W_t \in \mathcal{F}(\mathcal{T}_u)} \log(P(W_t))$$

for all non-terminal nodes.

Likelihood computation

Recall that $\mathcal{F}(\mathcal{T}_u)$ denotes the set of observed variables located in the leaves of \mathcal{T}_u (see Figure 1). The equation

$$\log(\mathbf{P}(\mathcal{T}_u)) = l_u + \sum_{W_t \in \mathcal{F}(\mathcal{T}_u)} \log(P(W_t))$$

is proved by induction on the depth of \mathcal{T}_u .

Induction assumption : for each node W_u of \mathcal{T}_1 at depth $J_0 - j$

$$l_u = \log(\mathbf{P}(\mathcal{T}_u)) - \sum_{W_t \in \mathcal{F}(\mathcal{T}_u)} \log(P(W_t)) \tag{33}$$

Proof for $j = 1$

For each node W_u of \mathcal{T}_1 at depth $J_0 - 1$, by construction,

$$l_u = \log(\mathcal{M}_u) + \sum_{t \in \mathbf{c}(u)} l_t = \log(\mathcal{M}_u)$$

as $l_u = 0$ for the leaves. Thus by definition of \mathcal{M}_u

$$l_u = \log(\mathbf{P}(\mathcal{T}_u)) - \sum_{t \in \mathbf{c}(u)} \log(\mathbf{P}(\mathcal{T}_t)) = \log(\mathbf{P}(\mathcal{T}_u)) - \sum_{W_t \in \mathcal{F}(\mathcal{T}_u)} \log(P(W_t))$$

Induction: if assumption (33) is satisfied for each node at depth $J_0 - j$, then for each node W_u at depth $J_0 - (j + 1)$, it follows directly from equation below

$$\forall t \in \mathcal{C}(u) \quad l_t = \log(\mathbf{P}(\mathcal{T}_t)) - \sum_{W_l \in \mathcal{F}(\mathcal{T}_t)} \log(P(W_l))$$

and from the definition of l_u and \mathcal{M}_u (see algorithm 5 and equation (25)) that $l_u = \log(\mathbf{P}(\mathcal{T}_u)) - \sum_{W_t \in \mathcal{F}(\mathcal{T}_u)} \log(P(W_t))$ for node u and therefore for all non-terminal nodes.

D MAP algorithm

This appendix proves that the hidden tree resulting from algorithm 6 is maximizing $\mathbf{P}(\mathcal{H}_1 = h_1 | \mathcal{T}_1)$. As for hidden Markov chains, the idea of the proof is to consider the δ variables used in this algorithm as maximal conditional probabilities of subtrees of \mathcal{T}_1 . Moreover the algorithm must keep a map of the path run along. This is achieved by the ψ function which gives the optimal state of a hidden node again when its parent's state is known. This interpretation of our MAP algorithm is justified below.

We recall that for any node u , \mathcal{H}_u denotes the hidden subtree rooted in S_u and $(\mathcal{H}_{c_1}^u, \dots, \mathcal{H}_{c_{n_u}}^u)$ denotes the subtrees of \mathcal{H}_u . We first assert that the δ_u variables maximize the conditional probabilities of a given hidden tree by maximising the states of its children. This is formally expressed and then proved by induction on the depth of \mathcal{T}_u by the following proposition.

Proposition 1 *If u is not a leave of \mathcal{T}_u then $\forall k \in \{1, \dots, K\}$*

$$\begin{aligned} \delta_u(k) &= \max_{h_{c_1}^u, \dots, h_{c_{n_u}}^u} \mathbf{P}(\mathcal{H}_{c_1}^u = h_{c_1}^u, \dots, \mathcal{H}_{c_{n_u}}^u = h_{c_{n_u}}^u, S_u = k | \mathcal{T}_u) \\ \delta_{u, \rho(u)}(k) &= \max_{h_u} \mathbf{P}(\mathcal{H}_u = h_u, S_{\rho(u)} = k | \mathcal{T}_u) \end{aligned}$$

Induction assumption : for each node W_u of \mathcal{T}_1 at depth $J_0 - j$

$$\forall k \in \{1, \dots, K\} \quad \delta_u(k) = \max_{h_{c_1}^u, \dots, h_{c_{n_u}}^u} \mathbf{P}(\mathcal{H}_{c_1}^u = h_{c_1}^u, \dots, \mathcal{H}_{c_{n_u}}^u = h_{c_{n_u}}^u, S_u = k | \mathcal{T}_u) \quad (34)$$

Proof for $j = 1$

For each node W_u of \mathcal{T}_1 at depth J_0 , by construction,

$$\begin{aligned} \delta_{u, \rho(u)}(k) &= \max_{1 \leq i \leq K} \left[P(S_u = i | W_u) \frac{P(S_u = i | S_{\rho(u)} = k)}{P(S_u = i)} \right] P(S_{\rho(u)} = k) \\ &= \max_{1 \leq i \leq K} \mathbf{P}(S_u = i, W_u) \frac{\mathbf{P}(S_u = i, S_{\rho(u)} = k)}{P(S_u = i)P(W_u)} \\ &= \max_{1 \leq i \leq K} P(W_u | S_u = i, S_{\rho(u)} = k) \frac{\mathbf{P}(S_u = i, S_{\rho(u)} = k)}{P(W_u)} \end{aligned} \quad (35)$$

$$= \max_{1 \leq i \leq K} \mathbf{P}(S_u = i, S_{\rho(u)} = k | W_u) = \max_{h_u} \mathbf{P}(\mathcal{H}_u = h_u, S_{\rho(u)} = k | \mathcal{T}_u) \quad (36)$$

Equation (35) is a consequence of conditional independance properties of HMT. The depth of node $W_{\rho(u)}$ is $J_0 - 1$ and it follows from (36) and from the definition of $\delta_{\rho(u)}(k)$ that

$$\delta_{\rho(u)}(k) = \frac{P(W_{\rho(u)}|S_{\rho(u)} = k)}{\mathcal{M}_{\rho(u)}P(S_{\rho(u)} = k)^{n_{\rho(u)}-1}} \prod_{t=1}^{n_{\rho(u)}} \max_{1 \leq j_t \leq K} \mathbf{P}(S_{c_t}^{\rho(u)} = j_t, S_{\rho(u)} = k | W_{c_t}^{\rho(u)})$$

Using the definition of $\mathcal{M}_{\rho(u)}$ and conditional independance properties, we obtain :

$$\begin{aligned} & \frac{P(W_{\rho(u)}|S_{\rho(u)} = k)}{\mathcal{M}_{\rho(u)}P(S_{\rho(u)} = k)^{n_{\rho(u)}-1}} \prod_{t=1}^{n_{\rho(u)}} \mathbf{P}(S_{c_t}^{\rho(u)} = j_t, S_{\rho(u)} = k | W_{c_t}^{\rho(u)}) \\ &= \mathbf{P}(S_{c_1}^{\rho(u)} = j_1, \dots, S_{c_{n_{\rho(u)}}}^{\rho(u)} = j_{n_{\rho(u)}}, S_{\rho(u)} = k | \mathcal{T}_{\rho(u)}) \end{aligned}$$

Hence

$$\delta_{\rho(u)}(k) = \max_{h_{c_1}^{\rho(u)}, \dots, h_{c_{n_{\rho(u)}}}^{\rho(u)}} \mathbf{P}(\mathcal{H}_{c_1}^{\rho(u)} = h_{c_1}^{\rho(u)}, \dots, \mathcal{H}_{c_{n_{\rho(u)}}}^{\rho(u)} = h_{c_{n_{\rho(u)}}}^{\rho(u)}, S_{\rho(u)} = k | \mathcal{T}_{\rho(u)})$$

Induction : if assumption (34) is satisfied for each node at depth $J_0 - j$, then for each node W_u at depth $J_0 - j$, by construction,

$$\begin{aligned} \delta_{u, \rho(u)}(k) &= \max_{1 \leq i \leq K} \left[\delta_u(i) \frac{P(S_u = i | S_{\rho(u)} = k)}{P(S_u = i)} \right] P(S_{\rho(u)} = k) \\ &= \max_{1 \leq i \leq K} \max_{h_{c_1}^u, \dots, h_{c_{n_u}}^u} \mathbf{P}(\mathcal{H}_{c_1}^u = h_{c_1}^u, \dots, \mathcal{H}_{c_{n_u}}^u = h_{c_{n_u}}^u, S_u = i | \mathcal{T}_u) P(S_{\rho(u)} = k | S_u = i) \\ &\text{by induction assumption (34)} \end{aligned}$$

It follows from conditional independance properties that

$$\begin{aligned} & \mathbf{P}(\mathcal{H}_{c_1}^u = h_{c_1}^u, \dots, \mathcal{H}_{c_{n_u}}^u = h_{c_{n_u}}^u, S_u = i | \mathcal{T}_u) P(S_{\rho(u)} = k | S_u = i) \\ &= \mathbf{P}(\mathcal{H}_{c_1}^u = h_{c_1}^u, \dots, \mathcal{H}_{c_{n_u}}^u = h_{c_{n_u}}^u, S_u = i, S_{\rho(u)} = k | \mathcal{T}_u) \end{aligned}$$

Hence $\delta_{u, \rho(u)}(k) = \max_{h_u} \mathbf{P}(\mathcal{H}_u = h_u, S_{\rho(u)} = k | \mathcal{T}_u)$ and it follows from the definitions of $\delta_{\rho(u)}(k)$ and $\mathcal{M}_{\rho(u)}$ that:

$$\begin{aligned} \delta_{\rho(u)}(k) &= P_{\theta_k}(w_{\rho(u)}) \frac{\prod_{t \in \mathbf{c}(\rho(u))} \delta_{t, \rho(u)}(k)}{\mathcal{M}_{\rho(u)}P(S_{\rho(u)} = k)^{n_{\rho(u)}-1}} \\ &= \frac{P_{\theta_k}(w_{\rho(u)})}{\mathbf{P}(\mathcal{T}_{\rho(u)})P(S_{\rho(u)} = k)^{n_{\rho(u)}-1}} \prod_{t \in \mathbf{c}(\rho(u))} \mathbf{P}(\mathcal{T}_t) \prod_{t \in \mathbf{c}(\rho(u))} \max_{h_t} \mathbf{P}(\mathcal{H}_t = h_t, S_{\rho(u)} = k | \mathcal{T}_t) \end{aligned}$$

It results from conditional independance properties that

$$\begin{aligned} & \frac{P_{\theta_k}(w_{\rho(u)})}{\mathbf{P}(\mathcal{T}_{\rho(u)})P(S_{\rho(u)} = k)^{n_{\rho(u)}-1}} \prod_{t \in \mathbf{c}(\rho(u))} \mathbf{P}(\mathcal{T}_t) \prod_{t \in \mathbf{c}(\rho(u))} \mathbf{P}(\mathcal{H}_t = h_t, S_{\rho(u)} = k | \mathcal{T}_t) \\ &= \mathbf{P}(\mathcal{H}_{c_1}^{\rho(u)} = h_{c_1}^{\rho(u)}, \dots, \mathcal{H}_{c_{n_{\rho(u)}}}^{\rho(u)} = h_{c_{n_{\rho(u)}}}^{\rho(u)}, S_{\rho(u)} = k | \mathcal{T}_{\rho(u)}) \end{aligned}$$

Thus

$$\delta_{\rho(u)}(k) = \max_{h_{c_1}^{\rho(u)}, \dots, h_{c_{n_{\rho(u)}}}^{\rho(u)}} \mathbf{P}(\mathcal{H}_{c_1}^{\rho(u)} = h_{c_1}^{\rho(u)}, \dots, \mathcal{H}_{c_{n_{\rho(u)}}}^{\rho(u)} = h_{c_{n_{\rho(u)}}}^{\rho(u)}, S_{\rho(u)} = k | \mathcal{T}_{\rho(u)})$$

This completes the proof of the assumption (34) for all nodes of \mathcal{T}_1 . The following property $\delta_{u, \rho(u)}(k) = \max_{h_u} \mathbf{P}(\mathcal{H}_u = h_u, S_{\rho(u)} = k | \mathcal{T}_u)$ shows that $\delta_{u, \rho(u)}(k)$ is maximizing the joint conditional probability of the whole hidden subtree and its root when the observed subtree \mathcal{T}_u is known.

The fact that the states tree $(\hat{s}_1, \dots, \hat{s}_n)$ defined by the MAP algorithm is optimal remains to be shown. Let $\bar{h}_1 = (\bar{s}_1, \dots, \bar{s}_n)$ be a hidden tree such as $\mathbf{P}(\mathcal{H}_1 = \bar{h}_1 | \mathcal{T}_1)$ (or equivalently $(\mathbf{P}\mathcal{H}_1 = \bar{h}_1, \mathcal{T}_1)$) is maximal. Then $\forall u \in \{1, \dots, n\}$, a characterization of \bar{s}_u is:

$$\bar{s}_u = \arg \max_{1 \leq i \leq K} \max_{h_{c_1}^u, \dots, h_{c_{n_u}}^u} \mathbf{P}(\mathcal{H}_{c_1}^u = h_{c_1}^u, \dots, \mathcal{H}_{c_{n_u}}^u = h_{c_{n_u}}^u, S_u = \bar{s}_u, \mathcal{H}_{1 \setminus u} = \bar{h}_{1 \setminus u}, \mathcal{T}_1) \quad (37)$$

The following property: $\forall u \in \{1, \dots, n\}$ $\bar{s}_u = \hat{s}_u$, is proved by an induction on the depth of \mathcal{T}_u .

Induction assumption :

$$\text{for each node } W_u \text{ of } \mathcal{T}_1 \text{ at depth } j \quad \bar{s}_u = \hat{s}_u \quad (38)$$

Proof for $j = 1$

From the definition of \hat{s}_1 and by property (34), we have:

$$\begin{aligned} \hat{s}_1 &= \arg \max_{1 \leq i \leq K} \delta_1(i) \\ &= \arg \max_{1 \leq i \leq K} \max_{h_{c_1}^1, \dots, h_{c_{n_1}}^1} \mathbf{P}(\mathcal{H}_{c_1}^1 = h_{c_1}^1, \dots, \mathcal{H}_{c_{n_1}}^1 = h_{c_{n_1}}^1, S_1 = i | \mathcal{T}_1) = \bar{s}_1 \end{aligned}$$

Induction :

Let $\mathcal{T}_{b(u)}$ be the set of subtrees of $\mathcal{T}_{\rho(u)}$ such as: $\mathcal{T}_{b(u)} \cup \mathcal{T}_u \cup W_{\rho(u)} = \mathcal{T}_{\rho(u)}$ (see Figure 1). Then for each node W_u of \mathcal{T}_1 at depth $j + 1$,

$$\bar{s}_u = \arg \max_{1 \leq i \leq K} \max_{h_{c_1}^u, \dots, h_{c_{n_u}}^u} \mathbf{P}(\mathcal{H}_{c_1}^u = h_{c_1}^u, \dots, \mathcal{H}_{c_{n_u}}^u = h_{c_{n_u}}^u, S_u = i, \mathcal{H}_{1 \setminus u} = \bar{h}_{1 \setminus u}, \mathcal{T}_1)$$

by characterization (37). From conditional independance properties of HMT and the decompositions :

$$\mathcal{T}_1 = \mathcal{T}_u \cup \mathcal{T}_{1 \setminus u} \text{ and } \mathcal{H}_{1 \setminus u} = \mathcal{H}_{1 \setminus \rho(u)} \cup \mathcal{H}_{b(u)} \cup \{S_{\rho(u)}\}$$

we derive the following equation

$$\begin{aligned} &\mathbf{P}(\mathcal{H}_{c_1}^u = h_{c_1}^u, \dots, \mathcal{H}_{c_{n_u}}^u = h_{c_{n_u}}^u, S_u = i, \mathcal{H}_{1 \setminus u} = \bar{h}_{1 \setminus u}, \mathcal{T}_1) \\ &= \mathbf{P}(\mathcal{H}_{c_1}^u = h_{c_1}^u, \dots, \mathcal{H}_{c_{n_u}}^u = h_{c_{n_u}}^u, S_u = i, S_{\rho(u)} = \hat{s}_{\rho(u)}, \mathcal{T}_u) \\ &\mathbf{P}(\mathcal{H}_{1 \setminus \rho(u)} = \bar{h}_{1 \setminus \rho(u)}, \mathcal{H}_{b(u)} = \bar{h}_{b(u)}, \mathcal{T}_{1 \setminus u} | S_{\rho(u)} = \hat{s}_{\rho(u)}) \end{aligned}$$

This equation results from recurrence assumption (38) and the second factor of its right hand side neither depends on i nor on the $h_{c_t}^u$. Thus

$$\bar{s}_u = \arg \max_{1 \leq i \leq K} \max_{h_{c_1}^u, \dots, h_{c_{n_u}}^u} \mathbf{P}(\mathcal{H}_{c_1}^u = h_{c_1}^u, \dots, \mathcal{H}_{c_{n_u}}^u = h_{c_{n_u}}^u, S_u = i, S_{\rho(u)} = \hat{s}_{\rho(u)} | \mathcal{T}_u)$$

Now, using conditional independance properties, let us factorize the above equation to make $\delta_u(i)$ appear

$$\begin{aligned} & \mathbf{P}(\mathcal{H}_{c_1}^u = h_{c_1}^u, \dots, \mathcal{H}_{c_{n_u}}^u = h_{c_{n_u}}^u, S_u = i, S_{\rho(u)} = \hat{s}_{\rho(u)} | \mathcal{T}_u) \\ &= \mathbf{P}(S_u = i, S_{\rho(u)} = \hat{s}_{\rho(u)} | \mathcal{T}_u) \prod_{t=1}^{n_u} \mathbf{P}(\mathcal{H}_{c_t}^u = h_{c_t}^u | S_u = i, S_{\rho(u)} = \hat{s}_{\rho(u)}, \mathcal{T}_u) \\ &= \frac{\mathbf{P}(S_u = i, S_{\rho(u)} = \hat{s}_{\rho(u)}, \mathcal{T}_u)}{\mathbf{P}(\mathcal{T}_u)} \prod_{t=1}^{n_u} \mathbf{P}(\mathcal{H}_{c_t}^u = h_{c_t}^u | S_u = i, \mathcal{T}_u) \end{aligned} \quad (39)$$

where

$$\begin{aligned} & \mathbf{P}(S_u = i, S_{\rho(u)} = \hat{s}_{\rho(u)}, \mathcal{T}_u) \\ &= \mathbf{P}(\mathcal{T}_u | S_u = i, S_{\rho(u)} = \hat{s}_{\rho(u)}) \mathbf{P}(S_u = i, S_{\rho(u)} = \hat{s}_{\rho(u)}) \\ &= \frac{\mathbf{P}(\mathcal{T}_u, S_u = i)}{\mathbf{P}(S_u = i)} \mathbf{P}(S_u = i, S_{\rho(u)} = \hat{s}_{\rho(u)}) \end{aligned} \quad (40)$$

Equations (39) and (40) result from conditional independance properties. Combination of equations (39) and (40) gives:

$$\begin{aligned} & \mathbf{P}(\mathcal{H}_{c_1}^u = h_{c_1}^u, \dots, \mathcal{H}_{c_{n_u}}^u = h_{c_{n_u}}^u, S_u = i, S_{\rho(u)} = \hat{s}_{\rho(u)} | \mathcal{T}_u) \\ &= \frac{\mathbf{P}(S_u = i, S_{\rho(u)} = \hat{s}_{\rho(u)})}{\mathbf{P}(S_u = i)} \mathbf{P}(S_u = i | \mathcal{T}_u) \prod_{t=1}^{n_u} \mathbf{P}(\mathcal{H}_{c_t}^u = h_{c_t}^u | S_u = i, \mathcal{T}_u) \\ &= \frac{\mathbf{P}(S_u = i, S_{\rho(u)} = \hat{s}_{\rho(u)})}{\mathbf{P}(S_u = i)} \mathbf{P}(\mathcal{H}_{c_1}^u = h_{c_1}^u, \dots, \mathcal{H}_{c_{n_u}}^u = h_{c_{n_u}}^u, S_u = i | \mathcal{T}_u) \end{aligned}$$

the last equation resulting from conditional independance properties. Hence, by characterization (34) of $\delta_u(i)$ and by definition of \hat{s}_u , we have:

$$\begin{aligned} \bar{s}_u &= \arg \max_{1 \leq i \leq K} \max_{h_{c_1}^u, \dots, h_{c_{n_u}}^u} \mathbf{P}(\mathcal{H}_{c_1}^u = h_{c_1}^u, \dots, \mathcal{H}_{c_{n_u}}^u = h_{c_{n_u}}^u, S_u = i | \mathcal{T}_u) \\ &= \frac{\mathbf{P}(S_u = i | S_{\rho(u)} = \hat{s}_{\rho(u)}) \mathbf{P}(S_{\rho(u)} = \hat{s}_{\rho(u)})}{\mathbf{P}(S_u = i)} \\ &= \arg \max_{1 \leq i \leq K} \max_{(h_{lc(u)}, h_{rc(u)})} \left[\delta_u(i) \frac{a_{\hat{s}_{\rho(u)} i}}{\mathbf{P}(S_u = i)} \right] \mathbf{P}(S_{\rho(u)} = \hat{s}_{\rho(u)}) \\ &= \psi_u(\hat{s}_{\rho(u)}) = \hat{s}_u \end{aligned}$$

This shows the optimality of the tree resulting from algorithm 6, which is thus proved to be the MAP algorithm.

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